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Generalized Set-Valued Variational Inclusions and Resolvent Equations in Banach Spaces

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Abstract—In this paper, we construct a new iterative algorithm for set-valued variational inclusions without the compactness condition and study the convergence of the perturbed Ishikawa iterative process for solving a class of the generalized single-valued variational inclusions in Banach spaces. The result obtained in this paper is a generalization and improvement of Noor's theorem [1].
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Keywords—Variational inclusions, Resolvent operators, Iterative algorithms, Convergence criteria.

1. INTRODUCTION

In recent years, variational inequalities have been extended and generalized in different directions using novel and innovative techniques both for its own sake and for its applications. A useful and an important generalization of variational inequalities is a variational inclusion. In 1998, using the concept and technique of resolvent operators, Noor [1] introduced and studied a new class of variational inclusions in a Hilbert space H , which is called the generalized set-valued variational inclusion.

For a given maximal monotone mapping $A : H \rightarrow H$, a nonlinear mapping $N(\cdot, \cdot) : H \times H \rightarrow H$, set-valued mappings $T, V : H \rightarrow C(H)$, and a single-valued map $g : H \rightarrow H$, find $u \in H$, $w \in T(u)$, $y \in V(u)$ such that

$$0 = N(w, y) + A(g(u)),$$

where $C(H)$ denotes the family of all nonempty compact subsets of H .

In this paper, we study a class of more general set-valued variational inclusions without the compactness condition in Banach spaces. And, for solving a class of the generalized single-valued variational inclusions in Banach spaces, we construct a new iterative algorithm, which is called the perturbed Ishikawa iterative process. The results presented in this paper generalize, improve, and unify the corresponding results of Chang [2], Hassouni and Moudafi [3], Huang [4,5], Noor [1,6–9], and Zeng [10].

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2. PRELIMINARIES

Let E be a real Banach space, E^* be the topological dual space of E , $CB(E)$ be a family of nonempty bounded closed subsets of E , $H(\cdot, \cdot)$ be the Hausdorff metric on $CB(E)$ defined by

$$H(A, B) = \max \left\{ \sup_{x \in A} d(x, B), \sup_{y \in B} d(A, y) \right\},$$

$\langle \cdot, \cdot \rangle$ be the dual pair between E and E^* , $D(T)$ denotes the domain of T , and $J : E \rightarrow 2^{E^*}$ be the normalized duality mapping defined by

$$J(x) = \{f \in E^* : \langle x, f \rangle = \|x\| \|f\|, \|f\| = \|x\|\}, \quad x \in E.$$

Let $g : E \rightarrow E$ be a single-valued mapping. Then, g is called strongly accretive if for each x, y in E there exists $j(x - y) \in J(x - y)$ such that

$$\langle g(x) - g(y), j(x - y) \rangle \geq \sigma \|x - y\|^2,$$

for some real constant $\sigma > 0$.

DEFINITION 2.1. (See [11].) Let $A : D(A) \subset E \rightarrow 2^E$ be a set-valued mapping.

- (1) The mapping A is said to be accretive if, for any $x, y \in D(A)$, $u \in A(x)$, $v \in A(y)$, there exists $j(x - y) \in J(x - y)$ such that

$$\langle u - v, j(x - y) \rangle \geq 0.$$

- (2) The mapping A is said to be m -accretive if A is accretive and $(I + \rho A)(D(A)) = E$ for every $\rho > 0$, where I is the identity mapping.

For a given m -accretive mapping $A : E \rightarrow 2^E$, $T, V : E \rightarrow CB(E)$ be two set-valued mappings, and a nonlinear mapping $N(\cdot, \cdot) : E \times E \rightarrow E$, we consider the problem of finding $u \in E$, $w \in T(u)$, $y \in V(u)$ such that

$$0 \in N(w, y) + A(g(u)). \quad (2.1)$$

Problem (2.1) is called the generalized set-valued variational inclusion in Banach spaces.

Now, we consider some special cases of problem (2.1).

- (1) If T, V are the single-valued mappings, problem (2.1) can be replaced to finding $u \in H$ such that

$$0 \in N(T(u), V(u)) + A(g(u)). \quad (2.2)$$

- (2) If $E = H$ is a Hilbert space and $A : D(A) = H \rightarrow H$ is a maximal monotone mapping, then problem (2.1) is equivalent to finding $u \in H$, $w \in T(u)$, $y \in V(u)$ such that

$$0 = N(w, y) + A(g(u)). \quad (2.3)$$

This problem is called the generalized set-valued variational inclusion, which was introduced and studied in [1].

- (3) If $g \equiv I$, the identity mapping, then problem (2.1) is equivalent to finding $u \in E$, $w \in T(u)$, $y \in V(u)$ such that

$$0 \in N(w, y) + A(u), \quad (2.4)$$

which is called the set-valued variational inclusion in Banach spaces.

- (4) If $E = H$ is a Hilbert space and $A = \partial\phi$, the subdifferential of a proper convex lower semicontinuous function $\phi : H \rightarrow R \cup \{+\infty\}$, then problem (2.3) is equivalent to finding $u \in H$, $w \in T(u)$, $y \in V(u)$ such that

$$\langle N(w, y), v - g(u) \rangle \geq \phi(g(u)) - \phi(v), \quad (2.5)$$

for all $v \in H$. This problem is called the generalized set-valued mixed variational inequality, which was introduced and studied by Noor *et al.* [9].

Summing up the above arguments, it shows that, for a suitable choice of the mappings T , V , A , g , N , ϕ , and the space E , we can obtain a number of known and new classes of variational inequalities, variational inclusions, and the corresponding optimization problems from the generalized set-valued variational inclusion in Banach spaces (2.1).

If $A : D(A) \subset E \rightarrow 2^E$ is an m -accretive mapping, then for a constant $\rho > 0$, the resolvent operator associated with A is defined by

$$R_A(u) = (I + \rho A)^{-1}(u), \quad \text{for all } u \in D(A),$$

where I is the identity operator. It is well known that R_A is a single-valued and nonexpansive mapping (see [11]).

REMARK 2.1. It is well known that if $E = E^* = H$ is a Hilbert space, then the notion of an accretive mapping coincides with that of a monotone mapping [11].

REMARK 2.2. It is also well known that if the single-valued operator $A : H \rightarrow H$ is maximal strongly monotone with constant $\alpha > 0$, then the resolvent operator $R_A = (I + \rho A)^{-1}$ is Lipschitz continuous with constant $1/(1 + \alpha\rho)$ where $\rho > 0$ is a constant [12].

DEFINITION 2.2. Let $N(\cdot, \cdot) : E \times E \rightarrow E$ be a nonlinear mapping. For all $u_1, u_2 \in E$, the operator $N(\cdot, \cdot)$ is said to be Lipschitz continuous with respect to the first argument if there exists a constant $\beta > 0$ such that

$$\|N(u_1, \cdot) - N(u_2, \cdot)\| \leq \beta \|u_1 - u_2\|.$$

In a similar way, we can define the Lipschitz continuity of the operator $N(\cdot, \cdot)$ with respect to the second argument.

DEFINITION 2.3. Let $T : E \rightarrow CB(E)$ be a set-valued mapping and $H(\cdot, \cdot)$ be the Hausdorff metric on $CB(E)$. T is said to be ξ -Lipschitzian continuous if, for any $x, y \in E$,

$$H(Tx, Ty) \leq \xi \|x - y\|,$$

where $\xi > 0$ is a constant.

In relation to problem (2.1), we consider the problem of finding $z, u \in E$, $w \in Tu$, $y \in Vu$ such that

$$N(w, y) + \rho^{-1}F_A z = 0. \quad (2.6)$$

Here $\rho > 0$ is a constant and $F_A = I - R_A$. Equations of type (2.6) are called the resolvent equations in Banach spaces.

The subdifferential of a function f on E is a map $\partial f : E \rightarrow 2^{E^*}$ defined by

$$\partial f(x) = \{x^* \in E^* : f(y) \geq f(x) + \langle y - x, x^* \rangle, \text{ for all } y \in E\}.$$

It is well known that $J(x)$ is the subdifferential of the function $(1/2)\|x\|^2$. An immediate consequence of this is the following lemma.

LEMMA 2.1. Let E be a real Banach space. Then, there exists $j(x + y) \in J(x + y)$ such that

$$\|x + y\|^2 \leq \|x\|^2 + 2\langle y, j(x + y) \rangle,$$

for all $x, y \in E$.

If we use the technique given in [1], we can prove the following lemmas immediately.

LEMMA 2.2. (u, w, y) is a solution of (2.1) if and only if (u, w, y) satisfies the relation

$$g(u) = R_A(g(u) - \rho N(w, y)). \quad (2.7)$$

LEMMA 2.3. *The variational inclusion (2.1) has a solution $u \in E$, $w \in Tu$, $y \in Vu$ if and only if the resolvent equations (2.6) have a solution $z, u \in H$, $w \in Tu$, $y \in Vu$, where*

$$g(u) = R_A z, \quad (2.8)$$

and

$$z = g(u) - \rho N(w, y). \quad (2.9)$$

We now invoke Lemmas 2.2 and 2.3 to suggest the following algorithms for solving the generalized set-valued variational inclusion in Banach spaces (2.1).

Algorithm 2.1

For given $z_0 \in E$, we take $u_0 \in E$ such that

$$g(u_0) = R_A(z_0).$$

Let $w_0 \in Tu_0$, $y_0 \in Vu_0$, and $z_1 = g(u_0) - \rho N(w_0, y_0)$. For z_1 , we take u_1 such that $g(u_1) = R_A z_1$. Then, by [13], there exist $w_1 \in Tu_1$ and $y_1 \in Vu_1$ such that

$$\|w_1 - w_0\| \leq (1 + 1)H(Tu_1, Tu_0),$$

$$\|y_1 - y_0\| \leq (1 + 1)H(Vu_1, Vu_0),$$

where $H(\cdot, \cdot)$ is the Hausdorff metric on $CB(H)$. By induction, we can obtain the sequences $\{z_n\}$, $\{u_n\}$, $\{w_n\}$, and $\{y_n\}$ as

$$g(u_n) = R_A z_n,$$

$$w_n \in Tu_n : \|w_{n+1} - w_n\| \leq \left(1 + \frac{1}{n+1}\right) H(Tu_{n+1}, Tu_n),$$

$$y_n \in Vu_n : \|y_{n+1} - y_n\| \leq \left(1 + \frac{1}{n+1}\right) H(Vu_{n+1}, Vu_n),$$

$$z_{n+1} = g(u_n) - \rho N(w_n, y_n).$$

The following algorithm is called the perturbed Ishikawa iterative process.

Algorithm 2.2

For single-valued operators $T, V, g : E \rightarrow E$, define $Q : E \rightarrow E$ by

$$Qu = u - g(u) + R_A[g(u) - \rho N(Tu, Vu)].$$

For given $u_0 \in E$, the Ishikawa iterative scheme with error [14] is defined by

$$u_{n+1} = (1 - \alpha_n)u_n + \alpha_n Qu_n + e_n,$$

$$v_n = (1 - \beta_n)u_n + \beta_n Qu_n + f_n,$$

where $\{e_n\}, \{f_n\}$ are two summable sequences in E , and $\{\alpha_n\}, \{\beta_n\}$ are two real sequences in $[0, 1]$ satisfying

$$0 \leq \beta_n \leq \alpha_n < 1, \quad \sum_{n=0}^{\infty} \alpha_n = +\infty, \quad \sum_{n=0}^{\infty} \alpha_n^2 < +\infty.$$

LEMMA 2.4. (See [15].) Suppose E is an arbitrary real Banach space and $T : E \rightarrow E$ is a strongly accretive and Lipschitz continuous operator. For a fixed $f \in E$, define $S : E \rightarrow E$ by $Sx = f + x - Tx$ for each $x \in E$. Let $\{f_n\}, \{e_n\}$ be two summable sequences in E , and $\{\alpha_n\}, \{\beta_n\}$ be two real sequences satisfying

$$(i) \quad 0 \leq \beta_n \leq \alpha_n < 1,$$

$$(ii) \quad \sum_{n=0}^{\infty} \alpha_n = +\infty, \quad \sum_{n=0}^{\infty} \alpha_n^2 < +\infty.$$

Then, for any $x_0 \in E$, the iteration sequence $\{x_n\}$ in E defined by

$$x_{n+1} = (1 - \alpha_n)x_n + \alpha_n Sx_n + e_n,$$

$$y_n = (1 - \beta_n)x_n + \beta_n Sx_n + f_n,$$

converges strongly to the unique solution x^* of the equation $Tx = f$.

3. MAIN RESULTS

THEOREM 3.1. *Let the operator $N(\cdot, \cdot)$ be Lipschitzian continuous with constant $\beta > 0$ with respect to the first argument and Lipschitz continuous with constant $\eta > 0$ with respect to the second argument. Let the single-valued operator $g : E \rightarrow E$ be Lipschitz continuous with constant $\delta > 0$ and $(g - I)$ be strongly accretive with constant $\sigma > 0$. Assume that $V : E \rightarrow CB(E)$ is H -Lipschitz continuous with constant $\xi > 0$, and $T : E \rightarrow CB(E)$ is H -Lipschitz continuous with constant $\mu > 0$. If $A : E \rightarrow 2^E$ is m -accretive and the following condition is satisfied:*

$$0 < \rho < \frac{\sqrt{1+2\sigma} - \delta}{\eta\xi + \beta\mu}, \quad (3.1)$$

then there exist $u, z \in E$, $w \in Tu$, $y \in Vu$ satisfying the resolvent equation (2.6), and the iterative sequences $\{z_n\}$, $\{u_n\}$, $\{w_n\}$, and $\{y_n\}$ generated by Algorithm 2.1 converge strongly to z , u , w , and y in E , respectively.

PROOF. From Algorithm 2.1, we have

$$\begin{aligned} \|z_{n+1} - z_n\| &\leq \|g(u_n) - g(u_{n-1})\| + \rho \|N(w_n, y_n) - N(w_n, y_{n-1})\| \\ &\quad + \rho \|N(w_n, y_{n-1}) - N(w_{n-1}, y_{n-1})\|. \end{aligned} \quad (3.2)$$

From the assumptions of g , T , and V , we get

$$\|g(u_n) - g(u_{n-1})\| \leq \delta \|u_n - u_{n-1}\|, \quad (3.3)$$

$$\begin{aligned} \|N(w_n, y_n) - N(w_n, y_{n-1})\| &\leq \eta \|y_n - y_{n-1}\| \leq \eta \left(1 + \frac{1}{n}\right) H(Vu_n, Vu_{n-1}) \\ &\leq \eta \left(1 + \frac{1}{n}\right) \xi \|u_n - u_{n-1}\|, \end{aligned} \quad (3.4)$$

$$\begin{aligned} \|N(w_n, y_{n-1}) - N(w_{n-1}, y_{n-1})\| &\leq \beta \|w_n - w_{n-1}\| \leq \beta \left(1 + \frac{1}{n}\right) H(Tu_n, Tu_{n-1}) \\ &\leq \beta \left(1 + \frac{1}{n}\right) \mu \|u_n - u_{n-1}\|. \end{aligned} \quad (3.5)$$

Also, using the strong accretivity of the operator $(g - I)$, (2.8), and Lemma 2.1, we find that

$$\begin{aligned} \|u_n - u_{n-1}\|^2 &= \|R_A z_n - R_A z_{n-1} - [g(u_n) - u_n - (g(u_{n-1}) - u_{n-1})]\|^2 \\ &\leq \|R_A z_n - R_A z_{n-1}\|^2 - 2 \langle g(u_n) - u_n - (g(u_{n-1}) - u_{n-1}), j(u_n - u_{n-1}) \rangle \\ &\leq \|z_n - z_{n-1}\|^2 - 2\sigma \|u_n - u_{n-1}\|^2, \end{aligned}$$

which implies that

$$\begin{aligned} (1 + 2\sigma) \|u_n - u_{n-1}\|^2 &\leq \|z_n - z_{n-1}\|^2, \\ \|u_n - u_{n-1}\|^2 &\leq \frac{1}{1 + 2\sigma} \|z_n - z_{n-1}\|^2. \end{aligned} \quad (3.6)$$

Combining (3.2)–(3.6), we obtain

$$\begin{aligned} \|z_{n+1} - z_n\| &\leq \left[\delta + \rho \left(1 + \frac{1}{n}\right) (\eta\xi + \beta\mu) \right] \|u_n - u_{n-1}\| \\ &= \left[\delta + \rho \left(1 + \frac{1}{n}\right) (\eta\xi + \beta\mu) \right] \frac{1}{\sqrt{1+2\sigma}} \|z_n - z_{n-1}\| \\ &= \theta_n \|z_n - z_{n-1}\|, \end{aligned} \quad (3.7)$$

where

$$\theta_n = \left[\delta + \rho \left(1 + \frac{1}{n}\right) (\eta\xi + \beta\mu) \right] \frac{1}{\sqrt{1+2\sigma}}.$$

Let

$$\theta = [\delta + \rho(\eta\xi + \beta\mu)] \frac{1}{\sqrt{1 + 2\sigma}}.$$

Then, $\theta_n \rightarrow \theta$ as $n \rightarrow \infty$. It follows from (3.1) that $\theta \in (0, 1)$. Hence, $0 \leq \theta_n \leq 1$ for n sufficiently large. Therefore, (3.7) implies that $\{z_n\}$ is a Cauchy sequence in E . Since E is a Banach space, there exists $z \in E$ such that $z_n \rightarrow z$ as $n \rightarrow \infty$. From (3.6), we know that the sequence $\{u_n\}$ is a Cauchy sequence in E , that is, there exists $u \in E$ with $u_n \rightarrow u$ as $n \rightarrow \infty$.

Now, we prove that $w_n \rightarrow w \in T(u)$ and $y_n \rightarrow y \in V(u)$.

In fact, it follows from Algorithm 2.1 that

$$\begin{aligned} \|w_n - w_{n-1}\| &\leq \left(1 + \frac{1}{n}\right) H(Tu_n, Tu_{n-1}) \leq \left(1 + \frac{1}{n}\right) \mu \|u_n - u_{n-1}\|, \\ \|y_n - y_{n-1}\| &\leq \left(1 + \frac{1}{n}\right) H(Vu_n, Vu_{n-1}) \leq \left(1 + \frac{1}{n}\right) \xi \|u_n - u_{n-1}\|, \end{aligned}$$

that is, $\{w_n\}$ and $\{y_n\}$ are also Cauchy sequences in E . Let $w_n \rightarrow w \in E$, $y_n \rightarrow y \in E$. By using the continuity of the operators T , N , g , V , R_A , and Algorithm 2.1, we have

$$z_{n+1} = g(u_n) - \rho N(w_n, y_n) \rightarrow z = g(u) - \rho N(w, y), \quad n \rightarrow \infty, \quad (3.8)$$

$$g(u_n) = R_A(z_n) \rightarrow g(u) = R_A(z), \quad n \rightarrow \infty. \quad (3.9)$$

By (3.8), (3.9), Lemmas 2.2 and 2.3, we have

$$N(w, y) + \rho^{-1} F_A z = 0.$$

Finally, we prove that $w \in T(u)$ and $y \in V(u)$.

In fact,

$$\begin{aligned} d(w, T(u)) &= \inf\{\|w - z\| : z \in T(u)\} \leq \|w - w_n\| + d(w_n, T(u)) \\ &\leq \|w - w_n\| + H(T(u_n), T(u)) \leq \|w - w_n\| + \mu \|u_n - u\| \rightarrow 0, \quad \text{as } n \rightarrow \infty. \end{aligned}$$

Hence, $w \in T(u)$. Similarly, $y \in V(u)$. This completes the proof of Theorem 3.1. ■

REMARK 3.1. Theorem 3.1 is an improvement and extension of Theorem 3.2 in [1] from Hilbert spaces to real Banach spaces.

THEOREM 3.2. Let the operator $N(\cdot, \cdot)$ be Lipschitzian continuous with constant $\beta > 0$ with respect to the first argument and Lipschitz continuous with constant $\eta > 0$ with respect to the second argument. Let the single-valued operator $g : E \rightarrow E$ be strongly accretive with constant $\sigma > 0$ and Lipschitz continuous with constant $\delta > 0$. Assume that $V : E \rightarrow E$ is single-valued Lipschitz continuous with constant $\xi > 0$, and $T : E \rightarrow E$ is single-valued Lipschitz continuous with constant $\mu > 0$. If $A : E \rightarrow 2^E$ is m -accretive and the following condition is satisfied:

$$0 < \rho < \frac{\sigma - \delta}{\eta\xi + \beta\mu}, \quad 0 < \sigma < 1, \quad (3.10)$$

then the sequence $\{u_n\}$ generated by Algorithm 2.2 converges to the unique solution of problem (2.2).

PROOF. It follows from Lemma 2.2 that problem (2.2) is equivalent to the resolvent equation

$$g(u) = R_A[g(u) - \rho N(Tu, Vu)], \quad (3.11)$$

that is,

$$u = u - g(u) + R_A[g(u) - \rho N(Tu, Vu)] = u - Q_1(u) = Q(u),$$

where $Q_1(u) = g(u) - R_A[g(u) - \rho N(Tu, Vu)]$. According to Lemma 2.4, we need only to prove $Q_1 : E \rightarrow E$ is strongly accretive with constant $\theta \in (0, 1)$ and Lipschitz continuous. From the assumptions of the theorem, it is easy to see that the operator Q_1 is Lipschitz continuous. Let $u, v \in E$. Then, by the strong accretivity and Lipschitz continuity of g and by the Lipschitz continuity of $N(\cdot, \cdot)$, we have

$$\begin{aligned} \langle Q_1(u) - Q_1(v), j(u - v) \rangle &= \langle g(u) - g(v), j(u - v) \rangle \\ &\quad - \langle R_A[g(u) - \rho N(Tu, Vu)] - R_A[g(v) - \rho N(Tv, Vv)], j(u - v) \rangle \\ &\geq \sigma \|u - v\|^2 - \|R_A[g(u) - \rho N(Tu, Vu)] \\ &\quad - R_A[g(v) - \rho N(Tv, Vv)]\| \|j(u - v)\| \\ &\geq \sigma \|u - v\|^2 - (\|g(u) - g(v)\| + \rho \|N(Tu, Vu) - N(Tv, Vv)\|) \|u - v\| \\ &\geq \sigma \|u - v\|^2 - \delta \|u - v\|^2 - \rho \|N(Tu, Vu) - N(Tv, Vv)\| \|u - v\| \\ &\geq [\sigma - \delta - \rho(\beta\mu + \eta\xi)] \|u - v\|^2 = \theta \|u - v\|^2, \end{aligned}$$

where $\theta = \sigma - \delta - \rho(\beta\mu + \eta\xi)$. Therefore, $Q_1 : H \rightarrow H$ is a strongly accretive operator with constant θ and from (3.10) it follows that $\theta \in (0, 1)$. Thus, Lemma 2.4 is applicable where $f = 0$ and the proof is complete. ■

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